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STABILITY ANALYSIS OF DYNAMIC INVERSION CONTROLLERS USING TIME-SCALE SEPARATION

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ABSTRACT

This paper examines the closed-loop stability of a nonlinear system using a two time-scale dynamic inversion controller. A state-space formulation for the system is derived, assuming the inner-loop inversion is performed exactly. A Lyapunov analysis is then performed to show that, under certain assumptions, the exponential stability of the system about constant commanded state values is guaranteed with a sufficiently large inner-loop gain. For a given gain, a method is given to estimate the domain of attraction of the equilibrium about the commanded state values. The primary advantage of this method over results obtained via singular perturbation analysis is that it provides useful estimates of the domain of attraction, as well as a sufficient gain to guarantee stability.

INTRODUCTION

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Time-scale separation exists in many dynamical systems. Time-scale separations can arise due to small time constants, moments of inertia, flexible body dynamics, actuator dynamics, and many other effects. Using the natural separation between “fast” and “slow” variables to reduce the complexity of a dynamical system can greatly simplify the control design and analysis problem.

There are natural time-scale separations in many flight control problems, both in the design of attitude-control autopilots and trajectory-optimization problems. Examples of dynamic inversion flight control using time-scale separation can be found in [7, 8, 9, 5, 11].

Typically, the effect of time-scale separation in a dynamical system is studied using singular perturbation theory. In this method, the “fast” dynamics are assumed to go to steady state, and the stability of the resulting, simplified system is studied. Singular perturbation theory is well developed, and has been applied to many different control problems that exhibit a time-scale separation. Detailed discussions of singular perturbation theory can be found in [1, 2, 3, 4]. A detailed discussion of the use of singular perturbations and time scales in aerospace systems can be found in [6]. This paper contains an extensive list of references for the use of singular perturbation theory in aerospace systems.

In this paper, the stability of a nonlinear system with a two time-scale structure with a dynamic inver-

sion controller is examined. The system is of a form where the fast variables can be used as control inputs for the slow variables. Systems of this form appear frequently in aerospace applications. Two dynamic inversion controllers are used, an outer-loop inversion using the fast states as controls for the slow states, and an inner-loop inversion using the control inputs to control the fast states.

This paper presents a Lyapunov stability analysis of the closed-loop system formed by the nonlinear system and the dynamic inversion controllers. The main result of the paper is stated as Theorem 0.1. The proof of this theorem takes up the majority of the paper. By assuming the fast inversion is performed exactly, the closed-loop system can be converted into a second-order form in the slow variables. The stability of this state-space system is then analyzed. It is proven that the system is exponentially stable about constant, commanded values of the outer-loop states for a sufficiently large inner-loop gain. A sufficient condition for stability, and a domain of attraction for the commanded states are calculated. A detailed application of this type of stability analysis to an air-to-air missile autopilot design problem can be found in [7] and [10].

PROBLEM FORMULATION

Suppose a nonlinear system is of the form

$$\dot{x} = f(x) + g(x)y \quad (1)$$

$$\dot{y} = h(x,y) + k(x,y)u \quad (2)$$

where x are slow states, y are fast states, and u is the control. The vectors x , y , and u are all n -dimensional and real-valued. In this system, \dot{x} is affine in y , and \dot{y} is affine in u . This is similar to the system used in dynamic inversion control of an aircraft using a two time-scale separation. Further suppose the following assumptions hold:

- Assumption 1. The functions $g(x)$ and $k(x,y)$ are invertible.

- Assumption 2. The functions $f(x)$, $g(x)$, $h(x,y)$, and $k(x,y)$ are finite inside a level set of a Lyapunov function V for the system which will be defined shortly.
- Assumption 3. The derivatives of $f(x)$ and $g(x)$ with respect to x are finite inside the level set of V .
- Assumption 4. The desired value of x , $x = x_c$, is constant.

The two time-scale dynamic inversion controller for this system is of the form:

$$u = k^{-1}(x,y)(\dot{y}_d - h(x,y)) \quad (3)$$

$$y_c = g^{-1}(x)(\dot{x}_d - f(x)) \quad (4)$$

with

$$\dot{x}_d = \Omega(x_c - x) \quad (5)$$

$$\dot{y}_d = \omega_i I(y_c - y) \quad (6)$$

and

$$\Omega = \begin{bmatrix} \omega_{o1} & & 0 \\ & \ddots & \\ 0 & & \omega_{on} \end{bmatrix}.$$

The result of the generalized stability analysis can now be stated as Theorem 0.1.

Theorem 0.1 *Suppose Assumptions 1-4 hold for the dynamical system given by Equations 1-2. Then, with the dynamic inversion controller specified by Equations 3- 6, the states x will be exponentially stable about their commanded values for any gain $\omega_i \geq \omega_i^*$. This ω_i^* can be found from Equation 31.*

Proof: The proof is presented in several steps, taking up the balance of the paper.

Let \dot{z}_2 from Equation 12 be written as

$$\dot{z}_2 = -\omega_i I z_2 - \omega_i \Omega z_1 + l(z) \quad (15)$$

with

$$l(z) = \frac{\partial f}{\partial x} z_2 + \left[\frac{\partial g_1}{\partial x} z_2, \frac{\partial g_2}{\partial x} z_2, \dots, \frac{\partial g_n}{\partial x} z_2 \right] \cdot g^{-1}(x) (z_2 - f(x)). \quad (16)$$

Then, with this substitution for \dot{z}_2 , \dot{V} can be written as

$$\begin{aligned} \dot{V} = & -\omega_i z_1^T P_{12} \Omega z_1 + z_2^T (P_{12} - \omega_i P_{22}) z_2 \\ & + z_2^T (P_{11} - \omega_i P_{12} - \omega_i P_{22} \Omega) z_1 \\ & + z_1^T P_{12} l(z) + z_2^T \omega_i P_{22} l(z). \end{aligned} \quad (17)$$

The only requirement on P is that it be positive definite. Therefore, freedom exists in the choice of the constants k_i, k_{ij} . Therefore, let the k_i, k_{ij} 's be chosen so that

$$P_{11} = \omega_i P_{12} + -\omega_i P_{22} \Omega. \quad (18)$$

With this choice of P_{11} , the $z_2^T (P_{11} - \omega_i P_{12} - \omega_i P_{22} \Omega) z_1$ term will drop out of \dot{V} . Then

$$\dot{V} = -\omega_i z_1^T P_{12} \Omega z_1 + z_2^T (P_{12} - \omega_i P_{22}) z_2 \quad (19)$$

$$+ z_1^T P_{12} l(z) + z_2^T P_{22} l(z). \quad (20)$$

The first two terms of \dot{V} in Equation 20 form, for a large enough ω_i , a negative definite quadratic form in z . If the magnitude of this function is larger than the magnitude of the rest of the terms on the right-hand side of Equation 20, then \dot{V} is negative definite. The next step must be to examine these terms.

Analysis of \dot{V}

Recalling Equation 16, the problematic terms in \dot{V} are

$$l(z) = \frac{\partial f}{\partial x} z_2 + \left[\frac{\partial g_1}{\partial x} z_2, \frac{\partial g_2}{\partial x} z_2, \dots, \frac{\partial g_n}{\partial x} z_2 \right] \cdot g^{-1}(x) (z_2 - f(x)).$$

The expression for $l(z)$ can be broken up into three elements, which will be discussed separately:

1. $\frac{\partial f}{\partial x} z_2$,
2. $\left[\frac{\partial g_1}{\partial x} z_2, \frac{\partial g_2}{\partial x} z_2, \dots, \frac{\partial g_n}{\partial x} z_2 \right] g^{-1}(x) z_2$, and
3. $-\left[\frac{\partial g_1}{\partial x} z_2, \frac{\partial g_2}{\partial x} z_2, \dots, \frac{\partial g_n}{\partial x} z_2 \right] g^{-1}(x) f(x)$.

Element 1: This element will create terms in \dot{V} of the form

$$z_1^T P_{12} \frac{\partial f}{\partial x} z_2 + z_2^T P_{22} \frac{\partial f}{\partial x} z_2.$$

Element 2: This element of $l(z)$ is more complex. The term $\frac{\partial g}{\partial x}$ is the derivative of a matrix with respect to a vector. Multiplying it by z_2 results in a matrix, every non-zero term of which is multiplied by an element of z_2 . This matrix is then multiplied by $g^{-1}(x) z_2$, resulting in a vector with every nonzero term being quadratic in elements of z_2 . This will create terms in \dot{V} of the cubic in elements of z , all of which are at least quadratic in elements of z_2

Element 3: This element of $l(z)$ is a vector, all of whose non-zero elements are linear in elements of z_2 . This will create some terms in \dot{V} which are quadratic in elements of z_1 and z_2 , and some terms which are quadratic in elements of z_2 .

So, $z_1^T P_{12} l(z) + z_2^T P_{22} l(z) = m(z)$, where

$$\begin{aligned} m(z) = & \sum_{i=1}^n \sum_{j=n+1}^{2n} (z_i z_j a_{ij} + z_i z_j^2 b_{ij}) \\ & + \sum_{i=n+1}^{2n} \sum_{j=n+1}^{2n} z_i z_j c_{ij} \\ & + \sum_{i=n+1}^{2n} \sum_{j=n+1}^{2n} \sum_{k=n+1}^{2n} z_i z_j z_k d_{ijk} \end{aligned} \quad (21)$$

These coefficients are composed of terms from P_{12} , P_{22} , $\frac{\partial f}{\partial x}$, $\frac{\partial g}{\partial x}$, $g^{-1}(x)$, and $f(x)$.

Rewriting Equation 20 using $m(z)$ gives:

$$\dot{V} = -\omega_i z_1^T P_{12} \Omega z_1 + z_2^T (P_{12} - \omega_i P_{22}) z_2 + m(z). \quad (22)$$

Therefore

$$\dot{V} \leq -\omega_i z_1^T P_{12} \Omega z_1 + z_2^T (P_{12} - \omega_i P_{22}) z_2 + |m(z)|. \quad (23)$$

From this development, it is clear that $l(z)$ causes terms cubic in z to appear in \dot{V} . For \dot{V} to be negative definite, these terms must be bounded in some manner.

Bounds on the Elements of $l(z)$

The size of the elements of z can be bounded by examining a level set of V . When a command in x is given, this creates an initial condition z_0 in z , and the goal of the system is then to drive z to the origin. This initial condition z_0 has an associated initial value V_0 for the Lyapunov function V . Let z_{1_0} be the initial condition for the first element of z and define

$$V_0 = \frac{1}{2}k_1z_{1_0}^2$$

and note that V_0 defines a level set S_0 of V . If \dot{V} is negative definite inside S_0 , then the system trajectory will never leave this level set.

Let \mathcal{D} be the smallest hyperbox that contains the level set S_0 . The bounds on the states in \mathcal{D} can be calculated from V_0 . Note that the form of P is such that the z_i and z_{i+n} elements are decoupled from the rest of z in the calculation of V . Since V is positive definite, the largest values of z_i and z_{n+i} in the level set S_0 occur when all other elements of z are zero. The maximal value for z_{i+n} can be found by differentiating the equation

$$V = \frac{1}{2}k_iz_i^2 + \frac{1}{2}k_{n+i}z_{n+i}^2 + k_{i,n+i}z_iz_{n+i} \quad (24)$$

with respect to z_i and finding

$$\frac{\partial x_2}{\partial x_1} = -\frac{k_1x_1 + k_5x_2}{k_2x_2 + k_5x_1}$$

along the level set of V . Setting $\frac{\partial z_{i+n}}{\partial z_i} = 0$ gives $z_{i+n} = -\frac{k_i}{k_{i,n+1}}z_i$. Substituting back into Equation 24, results in

$$z_i = \sqrt{\frac{2V_{1_0}k_{i,n+1}^2}{k_n + ik_i^2 - k_ik_{i,n+1}^2}}$$

Substituting this equation into $z_{i+n} = -\frac{k_i}{k_{i,n+1}}z_i$ gives the maximum value for z_{i+n} on the level set S_0 :

$$|z_{i+n}| \leq \sqrt{\frac{2V_0k_i}{k_ik_{i+n} - k_{i,n+i}^2}} \quad (25)$$

Substituting $V_0 = \frac{1}{2}k_1z_{1_0}^2$ and $k_1 = k_{1+n}\omega_i\omega_{01} + k_{1,1+n}\omega_i$ into Equation 25 and simplifying gives

$$|z_{i+n}| \leq |z_{1_0}| \sqrt{\omega_i} \sqrt{\frac{k_{1+n}\omega_{01} + k_{1,1+n}}{k_{i+n}}} \cdot \sqrt{\frac{1}{1 - \frac{k_{i,i+n}^2}{k_ik_{i+n}}}}$$

Finally, if $\omega_i > 1$, then

$$|z_{i+n}| \leq \sqrt{\frac{1}{1 - \frac{k_{i,i+n}^2}{k_{i+n}(k_{i+n}\omega_{01} + k_{i,i+n})}}} \cdot \sqrt{\frac{k_{1+n}\omega_{01} + k_{1,1+n}}{k_{i+n}}} |z_{1_0}| \sqrt{\omega_i} \quad (26)$$

The maximum value of z_{i+n} in S_0 is proportional to $\sqrt{\omega_i}$ and can be rewritten as $|z_{i+n}| \leq K_{i+n}\sqrt{\omega_i}$.

A similar development can be done for $z_i, i = 1, \dots, n$, resulting in

$$|z_i| \leq \sqrt{\frac{1}{1 - \frac{k_{i,i+n}^2}{k_{i+n}(k_{i+n}\omega_{01} + k_{i,i+n})}}} \cdot \sqrt{\frac{k_{1+n}\omega_{01} + k_{1,1+n}}{k_{i+n}\omega_{01} + k_{i,i+n}}} |z_{1_0}| \quad (27)$$

The maximum value of z_i in S_0 can be bounded by a constant K_i , irrespective of ω_i . Without the simplification for $\omega_i \geq 1$, it would in fact decrease slightly with increasing ω_i . So, $|z_i| \leq K_i$ in S_0 .

Let \mathcal{D} be the hyperbox defined by Equations 26 and 27. The set \mathcal{D} contains the level set S_0 . If \dot{V} is negative definite (or negative semidefinite) in S_0 , the system trajectory will never leave S_0 , and therefore will never leave \mathcal{D} . By Assumptions A11 and A12, bounds on the magnitudes of the individual terms of

$\frac{\partial f}{\partial x}$, $\frac{\partial g}{\partial x}$, $g^{-1}(x)$, and $f(x)$ can be computed inside of \mathcal{D} . These bounds also will never be exceeded if \dot{V} is negative definite in S_0 .

Continued Analysis of \dot{V}

Each of the terms in $m(z)$ can now be bounded inside \mathcal{D} . The coefficients of the quadratic terms can be bounded using the bounds on z_1 and $\frac{\partial f}{\partial x}$, $\frac{\partial g}{\partial x}$, $g^{-1}(x)$, and $f(x)$. Using the bounds on the states given in Equations 26, 27, the cubic terms in $m(z)$ from Equation 21 can be reduced to second order in z . The cubic terms are of the form

$$\sum_{i=n+1}^{2n} \sum_{j=n+1}^{2n} \sum_{k=n+1}^{2n} z_i z_j z_k d_{ijk}$$

and

$$\sum_{i=1}^n \sum_{j=n+1}^{2n} z_i z_j^2 b_{ij}.$$

Using Equation 26, these terms can be individually bounded by:

$$|z_i z_j z_k d_{ijk}| \leq |z_i z_j K_k d_{ijk} \sqrt{\omega_i}| \tag{28}$$

and

$$|z_i z_j^2 b_{ij}| \leq |K_i z_j^2 b_{ij}| \tag{29}$$

Therefore,

$$|z_i z_j z_k d_{ijk}| \leq |z_i z_j e_{ij} \sqrt{\omega_i}|$$

for some real constants e_{ij} and

$$|z_i z_j^2 b_{ij}| \leq |z_j^2 f_{ij}|$$

for some real constants f_{ij} . Note that $f_{ij} = 0$ if $i \neq j$.

Recalling Equation 21, let A , B , C , and E be matrices such that $A(i, j) = a_{ij}$, $B(i, j) = b_{ij}$, $C(i, j) = c_{ij}$, and $E(i, j) = e_{ij} + f_{ij}$, $i = j, i, j = 1, \dots, n$, and $A(i, j) = a_{ij}/2$, $B(i, j) = b_{ij}/2$, $C(i, j) = c_{ij}/2$, and $E(i, j) = e_{ij}/2 + f_{ij}/2$, $i \neq j, i, j = 1, \dots, n$. Then, a bound for $m(z)$ can be written in matrix form as $|m(z)| = |z^T M z|$, where

$$M = \begin{bmatrix} 0 & \frac{A+B\sqrt{\omega_i}}{2} \\ \frac{A+B\sqrt{\omega_i}}{2} & \frac{C+E\sqrt{\omega_i}}{2} \end{bmatrix}$$

Using this bound on $m(z)$ in Equation 23 gives

$$\dot{V} \leq -\omega_i z_1^T P_{12} \Omega z_1 - \omega_i z_2^T (P_{22}) z_2 + z_2^T (P_{12}) z_2 + |z^T M z|. \tag{30}$$

The matrices P_{12} , P_{22} and Ω are positive definite and diagonal by construction. With the substitutions

$$Q_1 = \omega_i \begin{bmatrix} P_{12} \Omega & 0 \\ 0 & P_{22} \end{bmatrix}$$

and

$$Q_2 = \left[|M| + \begin{pmatrix} 0 & 0 \\ 0 & P_{12} \end{pmatrix} \right],$$

Equation 30 becomes

$$\dot{V} \leq -|z|^T (Q_1 - Q_2) |z|. \tag{31}$$

From Equation 31, it is clear that \dot{V} is negative definite if $Q = Q_1 - Q_2$ is positive definite.

The matrix Q is positive definite if all of its leading principal minors are positive definite. The matrix Q is composed of terms that are constant, terms that are linear in ω_i , and terms that are proportional to $\sqrt{\omega_i}$. Each diagonal element of Q contains one of these linear terms, and all of them are on the diagonal. All of the terms which are linear in ω_i come from Q_1 and have positive coefficients. Therefore, the n 'th principal minor has a determinant of the form $\kappa \omega_i^n + p(z)$, where κ is a positive constant and $p(z)$ is composed of terms of order less than or equal to $n - \frac{1}{2}$ in ω_i . Therefore, every leading principal minor of Q will be positive definite for a large enough $\omega_i = \omega_i^*$ and Q will be positive definite in \mathcal{D} .

Since Q is positive definite in \mathcal{D} , Q is positive definite in S_0 , a subset of \mathcal{D} , and \dot{V} is negative definite in S_0 and the system trajectory will never leave S_0 . Therefore, the system (12) is exponentially stable about the origin and the original system (1,2) is exponentially stable about $x = x_c$. \square

SINGULAR PERTURBATION ANALYSIS

Singular perturbation theory can also be applied to Equation 12 to analyze the stability of the system. Using standard singular perturbation theory results, such as those contained in [2], it is relatively simple to show that the origin of the system defined by Equation 12 is exponentially stable for large enough inner-loop gain ω_i^* . However, this is a local result and does not guarantee any particular domain of attraction, as is found with the method used here.

CONCLUSIONS

In this paper, the stability of a nonlinear system of a certain form with a two time-scale dynamic inversion controller was studied. The closed-loop system is first converted into a form suitable for analysis. Then, under reasonable assumptions, the system is shown to be exponentially stable about constant commanded values of the slow states for a sufficiently large gain in the inner-loop dynamic inversion controller. The Lyapunov function used in the proof enables the calculation of a sufficient gain to guarantee asymptotic stability as well as a domain of attraction around the equilibrium at the commanded values.

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